

STATE OF MISSOURI
STATEMENT OF FIDUCIARY NET ASSETS
June 30, 2005
(In Thousands of Dollars)

	Pension (and Other Employee Benefit) Trust Funds	Private- Purpose Trust Funds	Agency Funds
ASSETS			
Cash and Cash Equivalents (Note 3)	\$ 564,838	\$ 6,722	\$ 49,493
Investments at Fair Value: (Note 3)			
U.S. Government Securities	994,968	10,943	55
Repurchase Agreements	---	1,925	276,877
Stocks	1,548,235	---	42
Bonds	578,909	---	---
International Equities	1,041,283	---	---
Mutual and Index Funds	1,271,076	---	---
Venture Capital Limited Partnership	2,280,557	---	---
Other Investments	806,215	3,753	1,043
Receivables:			
Accounts Receivable	577,993	---	208,777
Interest Receivable	20,259	20	609
Due from Other Funds (Note 15)	8,483	---	26,293
Advance to Other Funds (Note 15)	---	61,607	---
Invested Securities Lending Collateral (Note 3)	1,258,035	---	---
Prepaid Expenses	51	---	---
Capital Assets:			
Land	351	---	---
Buildings	3,934	---	---
Equipment	2,079	24	---
Accumulated Depreciation	(2,215)	(17)	---
Total Capital Assets, Net	4,149	7	---
Total Assets	10,955,051	84,977	\$ 563,189
LIABILITIES			
Accounts Payable	622,990	684	\$ 26
Securities Lending Collateral (Note 3)	1,257,802	---	---
Due to Other Entities	---	---	492,335
Due to Individuals	---	---	49,636
Due to Other Funds (Note 15)	---	12	21,192
Obligations under Lease Purchase	14	---	---
Escheats/Unclaimed Property	---	71,092	---
Compensated Absences	391	---	---
Total Liabilities	1,881,197	71,788	\$ 563,189
Net Assets Held in Trust for Benefits and Other Purposes	\$ 9,073,854	\$ 13,189	

The notes to the financial statements are an integral part of this statement.